STOCHASTIC COMPARISON OF PARALLEL SYSTEMS WITH HETEROGENEOUS EXPONENTIAL COMPONENTS

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Abstract

In this paper we provide a sufficient condition for mean residual life ordering of parallel systems with \( n \geq 3 \) heterogeneous exponential components.

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1. Introduction

Order statistics play an important role in reliability theory, statistical inference, life testings, and many other areas. In reliability theory, it is well known that the \( k \)th order statistic corresponds to the lifetime of a \((n - k + 1)\)-out-of-\( n \) system. Thus, the study of lifetimes of \( k \)-out-of-\( n \) systems is equivalent to the study of the stochastic properties of order statistics. In particular, a 1-out-of-\( n \) system corresponds to a parallel system, and its lifetime is the largest order statistic of the ones of its components.

Parallel systems are the building blocks of more complex coherent systems, and the study of the lifetime of parallel systems has attracted much attention and many interesting results have been established. For a comprehensive survey, we refer the reader to [1] and [6].

Let \( X = (X_1, \ldots, X_n) \) be a parallel system whose components \( X_i \) are independent exponential random variables with hazard rate \( \lambda_i, i = 1, \ldots, n \). Let \( Y = (Y_1, \ldots, Y_n) \) be another parallel system which is independent from \( X \) and whose components \( Y_i \) are independent exponential random variables with hazard rate \( \mu_i, i = 1, \ldots, n \). Let \( X_n:n = \max\{X_1, \ldots, X_n\} \) and \( Y_n:n = \max\{Y_1, \ldots, Y_n\} \) be the lifetimes of \( X \) and \( Y \), respectively. Pledger and Proschan [5] established that

\[
\lambda \succ m \mu \implies X_n:n \succeq_{st} Y_n:n.
\]

Misra and Misra [4] showed that

\[
\lambda \succ w \mu \implies X_n:n \succeq_{th} Y_n:n.
\]

For \( n = 2 \), Dykstra et al. [2] proved that

\[
(\lambda_1, \lambda_2) \succ m (\mu_1, \mu_2) \implies X_2:2 \succeq_{lr} Y_2:2.
\]

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Zhao and Balakrishnan [9] revealed that, under the condition \( \lambda_1 \leq \mu_1 \leq \mu_2 \leq \lambda_2 \),
\[
(\lambda_1, \lambda_2) \triangleright^w (\mu_1, \mu_2) \implies X_{2:2} \geq_{\text{lr}} Y_{2:2}.
\]
In [8], the same authors established a result on mean residual life (MRL) ordering. They showed that, under the condition \( \lambda_1 \leq \mu_1 \leq \mu_2 \leq \lambda_2 \),
\[
(\lambda_1, \lambda_2) \triangleright^\text{mrl} (\mu_1, \mu_2) \implies X_{2:2} \geq_{\text{mrl}} Y_{2:2}.
\]  
(1.1)

The formal definitions of these and other orderings relevant to this paper can be found in Section 2.

Due to the complicated nature of the stochastic comparison in terms of MRL ordering for the general \( n \) situations, (1.1) has not been extended to the situation where the system has \( n \geq 3 \) components.

In this paper we close this gap by extending (1.1) to the case when \( n \geq 3 \). The main results of this paper can be stated as, under condition
\[
\lambda_1 \leq \mu_1, \quad \mu_k \leq \lambda_k, \quad k = 2, \ldots, n,
\]  
(1.2)

we have
\[
\lambda \triangleright^\text{m} \mu \implies X_{n:n} \geq_{\text{mrl}} Y_{n:n}.
\]

The paper is organized as follows. In Section 2 we state the notation and definitions. In Section 3 we present the proofs of the main results concerning the MRL ordering. In Section 4 we provide a brief discussion.

2. Notation and definitions

Let \( X \) be a nonnegative continuous random variable with distribution function \( F_X(t) \), survival function \( \bar{F}_X(t) = 1 - F_X(t) \), and density function \( f_X(t) \). The hazard function and the reversed hazard function of \( X \) are defined as
\[
\lambda_X(t) = f_X(t)/\bar{F}_X(t) \quad \text{and} \quad \bar{\lambda}_X(t) = \bar{f}_X(t)/F_X(t),
\]
respectively. For two nonnegative continuous random variables \( X \) and \( Y \), we say that
\begin{itemize}
  \item \( X \) is larger than \( Y \) in the usual stochastic order (denoted by \( X \geq_{\text{st}} Y \)), if \( F_X(t) \geq \bar{F}_Y(t) \);
  \item \( X \) is larger than \( Y \) in the reversed hazard rate order (denoted by \( X \geq_{\text{rh}} Y \)), if \( r_X(t) \geq r_Y(t) \);
  \item \( X \) is larger than \( Y \) in the likelihood ratio order (denoted by \( X \geq_{\text{lr}} Y \)), if the ratio \( f_X(t)/f_Y(t) \) is increasing in \( t \);
  \item \( X \) is larger than \( Y \) in the MRL order (denoted by \( X \geq_{\text{mrl}} Y \)), if \( E(X - t \mid X > t) \geq E(Y - t \mid Y > t) \).
\end{itemize}

Given two vectors \( a = (a_1, a_2, \ldots, a_n) \) and \( b = (b_1, b_2, \ldots, b_n) \) with ascending entries,
\begin{itemize}
  \item vector \( a \) is said to majorize vector \( b \), denoted by \( a \triangleright^\text{m} b \), if \( \sum_{i=1}^n a_i = \sum_{i=1}^n b_i \) and \( \sum_{i=1}^k a_i \leq \sum_{i=1}^k b_i \) for \( k = 1, \ldots, n - 1 \);
  \item vector \( a \) is said to weakly majorize vector \( b \), denoted by \( a \triangleright^w b \), if \( \sum_{i=1}^k a_i \leq \sum_{i=1}^k b_i \) for \( k = 1, \ldots, n \);
  \item vector \( a \) is said to reciprocally majorize vector \( b \), denoted by \( a \triangleright^\text{rm} b \), if \( \sum_{i=1}^j 1/a_i \geq \sum_{i=1}^j 1/b_i \), \( j = 1, \ldots, n \).
\end{itemize}

In this paper, we use \( A \equiv_{\text{sgn}} B \) to denote that \( A \) and \( B \) are of the same sign.

The following lemma is used in the proof of the main theorem.
Lemma 2.1. For $k_1 > 0$, $k_2, \ldots, k_n \geq k_1$, the function

$$H(k_1,\ldots,k_n; x) = \frac{1 - \prod_{i=1}^{n} (1 - e^{-k_i x})}{x e^{-k_1 x} \prod_{i=2}^{n} (1 - e^{-k_i x})}$$

is positive and decreasing in $x > 0$.

Proof. We have

$$H(k_1,\ldots,k_n; x) = \frac{\exp(\sum_{i=1}^{n} k_i x) - \prod_{i=1}^{n} (\exp(k_i x) - 1)}{x \prod_{i=2}^{n} (\exp(k_i x) - 1)}.$$

Let $u_i = e^{k_i x} - 1$. Then

$$H(k_1,\ldots,k_n; x) = \frac{\prod_{i=1}^{n} (u_i + 1) - \prod_{i=1}^{n} u_i}{x \prod_{i=2}^{n} u_i} = \frac{1}{x u_2 \cdots u_n} \sum_{l=1}^{n-1} \sum_{i_1 < i_2 < \cdots < i_l} u_{i_1} u_{i_2} \cdots u_{i_l}.$$

Since each term in the above summation is a positive and decreasing function of $x$, the lemma is thus proved. $\square$

3. Proofs of the theorems

Denote $\lambda = (\lambda_1,\ldots,\lambda_n)$ and $\mu = (\mu_1,\ldots,\mu_n)$. Without loss of generality, we assume that $\lambda_1 \leq \cdots \leq \lambda_n$ and $\mu_1 \leq \cdots \leq \mu_n$. Define $F(\lambda; t) = \prod_{i=1}^{n} (1 - e^{-\lambda_i t})$. The MRL function $Y_{n; n}$ is

$$\varphi_2(t) = \int_{t}^{\infty} [1 - F(\lambda; u)] \, du / F(\lambda; t).$$

Similarly, the MRL function of $Y_{n; n}$ is $\varphi_{\mu}(t)$.

For $0 < x_1 \leq \cdots \leq x_n$ and $x = (x_1,\ldots,x_n)$, consider the function

$$\Phi(x) = \int_{1}^{\infty} [1 - F(x; u)] \, du / F(x; 1).$$

Since $X_{n; n} \geq MRL Y_{n; n}$ is equivalent to $\Phi(\lambda t) \geq \Phi(\mu t)$, it is enough to study the monotonicity of $\Phi(x)$ along certain vector fields. We first establish a monotonicity result.

Theorem 3.1. Let $\pi_i \geq 0$, $i = 2,\ldots,n$, such that $\sum_{i=2}^{n} \pi_i \leq 1$. Then

$$\nabla \Phi(x) = \sum_{i=2}^{n} \pi_i \Phi_{x_i}(x) \leq 0.$$

Proof. First, we have

$$\frac{\partial F(x; u)}{\partial x_i} = \frac{ue^{-x_i u}}{1 - e^{-x_i u}} F(x; u).$$

Therefore,

$$\frac{\partial \Phi}{\partial x_i} = \frac{1}{x_i} \int_{x_i}^{\infty} \left\{ F(x; 1) \frac{e^{-xi}}{1 - e^{-x_i [1 - F(x; t)]}} - F(x; t) \frac{te^{-xt}}{1 - e^{-xt [1 - F(x; t)]}} \right\} \, dt$$

$$= \frac{1}{x_i} \int_{x_i}^{\infty} K_i(u) \, du,$$

where $K_i(u) = F(x; 1) \eta(x_i) [1 - F(x; u/x_i)] - F(x; u/x_i) \eta(u) [1 - F(x; 1)]$, and $\eta(x) = xe^{-x}/(1 - e^{-x})$. For simplicity, we write $F(u)$ for $F(x; u)$ for the rest of the paper.
By Lemma 2.1, when $u \geq x_1$,

$$K_1(u) \equiv \frac{1 - F(u/x_1)}{F(u/x_1)\eta(u)} - \frac{1 - F(1)}{F(1)\eta(x_1)}$$

$$= H\left(1, \frac{x_2}{x_1}, \ldots, \frac{x_n}{x_1}; u\right) - H\left(1, \frac{x_2}{x_1}, \ldots, \frac{x_n}{x_1}; x_1\right)$$

$$\leq 0.$$ 

Thus,

$$\nabla \Phi_{(x_1^2, x_2^2, \ldots, x_n^2)}(u) \equiv \nabla \Phi_{\left((1 - \sum_{i=2}^{n} \pi_i) x_1^2, 0, \ldots, 0\right)} + \sum_{i=2}^{n} \nabla \Phi_{\left(\pi_i x_1^2, 0, \ldots, 0\right)}$$

$$= \left(1 - \sum_{i=2}^{n} \pi_i\right) x_1^2 \frac{\partial \Phi}{\partial x_1} + \sum_{i=2}^{n} \pi_i \left(x_1^2 \frac{\partial \Phi}{\partial x_i} - x_i^2 \frac{\partial \Phi}{\partial x_1}\right)$$

$$= \left(1 - \sum_{i=2}^{n} \pi_i\right) \int_{x_1}^{\infty} K_1(u) \, du$$

$$+ \sum_{i=2}^{n} \pi_i \left[\int_{x_i}^{\infty} K_1(u) \, du - \int_{x_i}^{\infty} K_i(u) \, du\right]$$

$$\leq \sum_{i=2}^{n} \pi_i \int_{x_i}^{\infty}[K_1(u) - K_i(u)] \, du$$

$$\leq \sum_{i=2}^{n} \pi_i \int_{u \geq x_i, K_i(u) \leq 0} [K_1(u) - K_i(u)] \, du.$$ 

Assume that $K_i(u) \leq 0$. Since $F(u)$ is positive and increasing, we have

$$K_i(u) - K_1(u) = \left(1 - \frac{F(u/x_1)}{F(u/x_1)\eta(u)}\right) - \left(\frac{1 - F(u)}{F(u)\eta(u)}\right) \eta(u)$$

$$\geq \left(1 - \frac{F(u/x_1)}{F(u/x_1)\eta(u)}\right) - \left(\frac{1 - F(u)}{F(u)\eta(u)}\right) \eta(u)$$

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$$= 1 - \frac{F(u/x_1)}{F(u/x_1)\eta(u)} - \frac{1 - F(u/x_1)}{F(u)\eta(u)} \eta(u)$$

$$= \frac{1 - F(u/x_1)}{F(u/x_1)\eta(u)} - \frac{1 - F(u/x_1)}{F(u)\eta(u)} \eta(u)$$

$$= \frac{1 - F(u/x_1)}{F(u/x_1)\eta(u)} \eta(x_1/u/x_1) - \frac{1 - F(u/x_1)}{F(u)\eta(u)} \eta(x_1)$$
Denote by Theorem 3.2.

Therefore, we can start from \( x_i \in \mu \), hence, \( \eta(x_1 u/x_i)\eta(u) \geq \eta(x_1)/\eta(x_i) \), or, equivalently, \( \eta(x_1 u/x_i)\eta(x_i)/\eta(u) \geq \eta(x_1) \), and the last inequality is by Lemma 2.1. Therefore,

\[
\nabla \Phi(x_1^2, -\pi_1 x_i^2, \ldots, -\pi_n x_i^2) = \sum_{i=2}^{n} \pi_i \int_{u \geq x_i, K_i(u) \geq 0} [K_i(u) - K_i(u)] \, du \leq 0.
\]

Define

\[
\Omega_{rm}(\lambda) = \{ \mu : \mu \prec \lambda, \mu_k \leq \lambda_k, k \geq 2 \}.
\]

**Theorem 3.2.** Denote by \( X_n: n(\lambda) \) the parallel system with hazard rate parameter \( \lambda \). For any \( \mu \in \Omega_{rm}(\lambda) \), let \( Y_n: n(\mu) \) be another independent parallel system with hazard rate parameter \( \mu \). We have

\[
X_n: n(\lambda) \succ_{\text{mei}} Y_n: n(\mu).
\]

**Proof.** For any \( \mu \in \Omega_{rm}(\lambda) \), let \( k_0 \) be the smallest \( k \) such that

\[
\sum_{i=1}^{k} \frac{1}{\mu_i} = \sum_{i=1}^{k} \frac{1}{\lambda_i},
\]

holds. It is easy to see that under condition \( \mu_k \leq \lambda_k, k \geq 2 \), for any \( k \geq k_0 \), we should also have

\[
\sum_{i=1}^{k} \frac{1}{\mu_i} = \sum_{i=1}^{k} \frac{1}{\lambda_i}, \quad k \geq k_0,
\]

which also implies that \( \mu_k = \lambda_k, k \geq k_0 + 1 \).

If \( k_0 = 1 \) then we have \( \mu_1 = \lambda_1 \), condition \( \mu \prec \lambda \) and (1.2) imply that \( \mu = \lambda \), thus, the conclusion holds trivially. Now we assume that \( k_0 \) exists and \( k_0 \geq 2 \). Then we know that point

\[
\mu = (\mu_1, \ldots, \mu_{k_0}, \mu_{k_0+1}, \ldots, \mu_n) = (\mu_1, \ldots, \mu_{k_0}, \lambda_{k_0+1}, \ldots, \lambda_n)
\]

is on the \((k_0 - 1)\)-dimensional manifold

\[
\sum_{i=1}^{k_0} \frac{1}{x_i} = \sum_{i=1}^{k_0} \frac{1}{\lambda_i}, \quad x_j = \lambda_j, \quad j = k_0 + 1, \ldots, n.
\]

Consider the vector field \( a(x) = (x_1^2, -\pi_1 x_i^2, \ldots, -\pi_{k_0} x_{k_0}^2, 0, \ldots, 0) \), where \( \sum_{i=1}^{k_0} \pi_i = 1 \). The outer normal vector of manifold (3.2) at point \( x \) is \((-1/x_1^2, \ldots, -1/x_{k_0}^2)\), which is orthogonal to \( a(x) \). This means that the vector \( a(x) \) is tangent to the manifold (3.2) at point \( x \).

Therefore, we can start from \( \lambda \) and travel on this manifold along a tangent vector field \( a(x) \) to reach \( \mu \). In fact, set

\[
\lambda(t) = \left( \frac{\lambda_1 \mu_1}{(1-t) \mu_1 + t \lambda_1}, \ldots, \frac{\lambda_{k_0} \mu_{k_0}}{(1-t) \mu_{k_0} + t \lambda_{k_0}}, \lambda_{k_0+1}, \ldots, \lambda_n \right), \quad 0 \leq t \leq 1
\]
indexed by $t$ is a curve on manifold (3.2) which connects points $\lambda$ and $\mu$. To see this,

$$\sum_{i=1}^{k_0} \frac{1}{(\lambda_i \mu_i + t \lambda_i)} + \sum_{j=k_0+1}^{n} \frac{1}{\lambda_j} = (1 - t) \left( \sum_{i=1}^{k_0} \frac{1}{\lambda_i} \right) + t \left( \sum_{i=1}^{k_0} \frac{1}{\mu_i} \right) + \sum_{j=k_0+1}^{n} \frac{1}{\lambda_j}$$

where the last equality is by (3.1). We show that the tangent vector field of curve $\lambda(t)$ at $t$, denoted by $\lambda'(t)$, is of the form required in Theorem 3.1. In fact, denote $\lambda_i(t) = \frac{\lambda_i \mu_i}{(1-t) \mu_i + t \lambda_i}$, $i = 1, \ldots, k_0$, then

$$\lambda'(t) = \left( \frac{1}{\lambda_1} - \frac{1}{\mu_1} \right) (\lambda_1(t))^2, \ldots, \left( \frac{1}{\lambda_{k_0}} - \frac{1}{\mu_{k_0}} \right) (\lambda_{k_0}(t))^2, 0, \ldots, 0$$

which satisfies the form required by Theorem 3.1 with

$$\pi_i = \frac{1}{\mu_i} - \frac{1}{\lambda_i} \geq 0 \quad \text{for } i \geq 2$$

because

$$\sum_{i=2}^{n} \pi_i = \sum_{i=2}^{n} \frac{1}{\lambda_i} - \frac{1}{\mu_i} = \sum_{i=2}^{k_0} \frac{1}{\lambda_i} - \frac{1}{\mu_i} = \frac{1}{1/\lambda_1 - 1/\mu_1} \left( \sum_{i=2}^{n} \frac{1}{\lambda_i} - \sum_{i=2}^{n} \frac{1}{\mu_i} \right) = 0,$$

where the second to last equality is by condition (3.1) for $k = k_0$. Therefore, by Theorem 3.1, $\Phi(\lambda) \geq \Phi(\mu)$, or $X_n : \pi(\lambda) >_{\text{ref}} X_n : \pi(\mu)$.

If such a $k_0$ does not exist, that means that

$$\sum_{i=1}^{n} \frac{1}{\mu_i} < \sum_{i=1}^{n} \frac{1}{\lambda_i}.$$

Choose $\mu_1^*$ such that

$$\frac{1}{\mu_1^*} + \sum_{i=2}^{n} \frac{1}{\mu_i} = \frac{1}{\lambda_1} + \sum_{i=2}^{n} \frac{1}{\lambda_i}.$$

By assumption (1.2), $\mu_k \leq \lambda_k$, $k \geq 2$, thus,

$$\sum_{i=2}^{n} \frac{1}{\mu_i} \geq \sum_{i=2}^{n} \frac{1}{\lambda_i}.$$
In view of (3.3)–(3.5), we have $\mu_1 > \mu_1^* \geq \lambda_1$. Point $\mu^* = (\mu_1^*, \mu_2, \ldots, \mu_n)$ is on manifold

$$\sum_{i=1}^{n} \frac{1}{\lambda_i} = \sum_{i=1}^{n} \frac{1}{\lambda_i} = \lambda_1 \leq \mu_1^*.$$ 

Therefore, we have shown that we can start from $\lambda$ and travel along a vector field $a(x)$ on this manifold to reach $\mu^*$, and then along vector $(1,0, \ldots, 0)$ to reach $\mu$. Thus,

$$\Phi(\lambda) \geq \Phi(\mu^*) \geq \Phi(\mu),$$

which implies that $X_{n:n}(\lambda) >_{\text{nat}} X_{n:n}(\mu)$.

4. Discussion

First, in proving Theorem 3.2, condition (1.2) seems crucial. Note that when $n = 2$, condition (1.2) becomes $\lambda_1 \leq \mu_1 \leq \mu_2 \leq \lambda_2$, which is the condition imposed by [3], [8], and [9]. Therefore, condition (1.2) can be considered as a high-dimensional analogy of $\lambda_1 \leq \mu_1 \leq \mu_2 \leq \lambda_2$.

Second, we believe the following inequality holds:

$$\nabla \Phi_{(x_1^2, \pm \pi x_2^2, \ldots, \pm n x_n^2)}(x) \leq 0$$

in Theorem 3.1. If the above conjecture is correct then condition (1.2) can be weakened.

Finally, similar to [7], the result in this paper can be readily extended to parallel systems whose components follow proportional hazard models. That is, the survival function of $X_i$ satisfies $\bar{F}_X(t) = e^{\lambda R(t)}$, where $R(t)$ is a baseline cumulative hazard function.

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